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Legendre Elliptic Curves over Finite Fields

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We show that every elliptic curve over a finite field of odd characteristic whose number of rational points is divisible by 4 is isogenous to an elliptic curve in Legendre form, with the sole exception of a minimal respectively maximal elliptic curve. We also collect some results concerning the supersingular Legendre parameters. © 2002 Elsevier Science (USA)

1. INTRODUCTION

Throughout this paper, $q > 1$ denotes a power of an odd prime number p, and k is a field. Given two elliptic curves E/k and E'/k, all morphisms from E to E' are understood to be defined over k. In particular, we simply write $\mathrm{End}(E)$ for the ring of all endomorphisms of E/k. The notation $E \simeq E'$ indicates that E is isomorphic to E', and $E \sim E'$ means that E and E' are isogenous. The endomorphism of multiplication by $m \in \mathbf{Z}$ on E is denoted by $[m]$. In case $k = \mathbf{F}_q$, it is a well known fact (see [13]) that $E \sim E'$ if and only if $|E(\mathbf{F}_q)| = |E'(\mathbf{F}_q)|$. The Frobenius endomorphism on an elliptic curve $E/\mathbf{F}_q$ will be denoted by $\phi = \phi_q$.

For $\mathrm{char}(k) \neq 2$ and $\lambda \in k \backslash \{0, 1\}$, the *Legendre elliptic curve* E_λ/k is given by the equation $y^2 = x(x-1)(x-\lambda)$. All its 2-torsion points are rational. An arbitrary elliptic curve E/k with this property has an equation of the form $y^2 = x(x-\alpha)(x-\beta)$ with $\alpha, \beta \in k^*$ (after a suitable choice of coordinates). Investigating the possible transformations (see [12, III, Sect. 1]) yields that E is *Legendre isomorphic* (i.e., isomorphic to a Legendre elliptic curve) if and only if at least one of $\pm\alpha, \pm\beta, \pm(\alpha-\beta)$ is a square in k. This is always true when $k(\sqrt{-1})$ is algebraically closed or when $k = \mathbf{F}_q$ with $q \equiv 3 \bmod 4$, but not, e.g., for $k = \mathbf{F}_{13}$, $\alpha = -2$ and $\beta = 5$. So the next question to ask is whether E is isogenous to a Legendre elliptic curve, or *Legendre isogenous*, for short. For $k = \mathbf{F}_q$, this can be answered affirmatively, with precisely one exception, which occurs when q is a square.

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THEOREM 1.1. *Let $E/\mathbf{F}_q$ be an elliptic curve. Write $q = r^2$, such that $r \equiv 1 \bmod 4$ when q is a square. Then E is Legendre isogenous if and only if $|E(\mathbf{F}_q)| \in 4\mathbf{Z}\backslash\{(r+1)^2\}$.*

A proof of this result will be presented in the next section. In the third section we collect some results concerning the *supersingular Legendre parameters*, i.e., the values of $\lambda \in \mathbf{F}_q$ for which E_λ is supersingular. Section 4 contains some remarks on the 'average' number $|E_\lambda(\mathbf{F}_q)|$ when λ ranges over $\mathbf{F}_q\backslash\{0,1\}$, and the final section considers an analogue in characteristic 2.

Our motivation for studying this originated from the problem of finding lower bounds for the maximum number $N_q(3)$ of rational points on genus 3 curves over $\mathbf{F}_q$. For example, we have used the main result of the present paper to prove $N_{3^n}(3) \geqslant 3^n + 6\sqrt{3^n} - 23$ for every $n \geqslant 1$. We plan to present this and similar results in a forthcoming paper.

2. ISOGENIES OF LEGENDRE ELLIPTIC CURVES

In this section we assume the characteristic of k to be different from 2.

LEMMA 2.1. *Let E/k be given by $y^2 = (x-\alpha)(x-\beta)(x-\gamma)$ with $\alpha, \beta, \gamma \in k$, $\alpha \neq \beta \neq \gamma \neq \alpha$. Then $(\gamma, 0) \in [2]E(k) \Leftrightarrow \gamma - \alpha,\ \gamma - \beta \in k^{*2}$.*

Proof. This is true because the homomorphism (see [9, Theorem 1.2] and [12, X, Sect. 1])

$$(x-\alpha, x-\beta, x-\gamma) : E(k) \to k^*/k^{*2} \times k^*/k^{*2} \times k^*/k^{*2}$$

has kernel $[2]E(k)$ and sends $(\gamma, 0)$ to $(\gamma - \alpha, \gamma - \beta, (\gamma-\alpha)(\gamma-\beta))$. ∎

Given an elliptic curve E/k with Weierstrass equation $y^2 = f(x)$ and an element $\alpha \in k^*$, we denote by $E^{(\alpha)}/k$ the elliptic curve with equation $\alpha y^2 = f(x)$. Note that $E \simeq E^{(\alpha)}$ for $\alpha \in k^{*2}$. If $E/\mathbf{F}_q$ and α is non-square in $\mathbf{F}_q$, then counting points by means of the quadratic character on $\mathbf{F}_q$ yields $|E(\mathbf{F}_q)| + |E^{(\alpha)}(\mathbf{F}_q)| = 2q + 2$.

LEMMA 2.2. *Let E/k be an elliptic curve, and let $\alpha \in k^*$ be non-square. Suppose $E \simeq E^{(\alpha)}$. Then $j(E) = 1728$ and $k(\sqrt{\alpha}) = k(\sqrt{-1})$.*

Proof. This can be seen from a calculation using the explicit form of a possible isomorphism (see [12, III, Sect. 1 and Appendix A]). Alternatively, one may use the theory of twisting ([12, X, Sect. 5]): the condition $E \simeq E^{(\alpha)}$ implies that the cocycle $\sigma \mapsto [\sigma(\sqrt{\alpha})/\sqrt{\alpha}]$ is trivial in $H^1(\mathrm{Gal}(\bar{k}/k),$

$\mathrm{Aut}(E \otimes \bar{k})$), and hence of the form $\sigma \mapsto \sigma(\varphi) \circ \varphi^{-1}$ for some $\varphi \in \mathrm{Aut}(E \otimes \bar{k})$. Then φ has order 4, from which the lemma easily follows. ∎

Let us return to the Legendre elliptic curves E_λ/k with $\lambda \in k \backslash \{0, 1\}$. It is well known (see [12, III, Sect. 1]) that $E_\lambda \otimes \bar{k} \simeq E_\mu \otimes \bar{k}$ if and only if $\mu \in [\lambda] := \{\lambda, 1-\lambda, 1/\lambda, 1-1/\lambda, 1/(1-\lambda), \lambda/(\lambda-1)\}$, the orbit of λ under the group generated by the two transformations $\lambda \mapsto 1/\lambda$ and $\lambda \mapsto 1-\lambda$ on $\mathbf{P}^1$.

PROPOSITION 2.1. *Let $\lambda \in \mathbf{F}_q \backslash \{0, 1, -1, 2, 1/2\}$. The following conditions are equivalent.*

(a) *$E_\lambda \simeq E_\mu$ over $\mathbf{F}_q$ for all $\mu \in [\lambda]$.*
(b) *$-1, \lambda, 1-\lambda \in \mathbf{F}_q^{*2}$.*
(c) *$E_\lambda[4](\mathbf{F}_q) \simeq \mathbf{Z}/4\mathbf{Z} \times \mathbf{Z}/4\mathbf{Z}$.*

If $E_\lambda^{(\alpha)}/\mathbf{F}_q$ is not Legendre isomorphic for some $\alpha \in \mathbf{F}_q^*$, then the above conditions are satisfied.

Proof. Since $-1 \notin [\lambda]$, we know that $j(E_\lambda) \neq 1728$. From Lemma 2.2 and the isomorphisms $E_\lambda^{(-1)} \simeq E_{1-\lambda}$, $E_\lambda^{(\lambda)} \simeq E_{1/\lambda}$ and $E_\lambda^{(1-\lambda)} \simeq E_{\lambda/(\lambda-1)}$ one concludes (a) $\Leftrightarrow$ (b). The equivalence of (b) and (c) follows directly from Lemma 2.1.

If $E_\lambda^{(\alpha)}$ is not Legendre isomorphic, then α must be non-square, and none of the curves $E_\lambda^{(-1)}$, $E_\lambda^{(\lambda)}$ and $E_\lambda^{(1-\lambda)}$ is isomorphic to $E_\lambda^{(\alpha)}$ since they are all Legendre isomorphic. This implies that $-1, \lambda, 1-\lambda \in \mathbf{F}_q^{*2}$. ∎

PROPOSITION 2.2. *Let $p' = (-1)^{(p-1)/2} p$ and suppose $E_\lambda/\mathbf{F}_q$ is supersingular. Then $\lambda \in \mathbf{F}_{p^2}$ and $E_\lambda(\mathbf{F}_{p^2}) \simeq \mathbf{Z}/(p'-1)\mathbf{Z} \times \mathbf{Z}/(p'-1)\mathbf{Z}$.*

Proof. Since E_λ is supersingular, it has j-invariant $j := j(E_\lambda) \in \mathbf{F}_{p^2}$ (cf. [12, V, Theorem 3.1]). Hence there exists an elliptic curve $E/\mathbf{F}_{p^2}$ such that $E_\lambda \otimes \bar{\mathbf{F}}_p \simeq E \otimes \bar{\mathbf{F}}_p$. Multiplication by p on E is purely inseparable of degree $p^2 = \deg \phi$ (again [12, V, Theorem 3.1]), and therefore it factors as $[p] = \psi \circ \phi$ for some automorphism ψ of E. Assuming $j \neq 0, 1728$ for a moment implies $\psi = [\pm 1]$, hence $\phi = [\pm p]$ and $E(\mathbf{F}_{p^2}) = E[1-\phi](\bar{\mathbf{F}}_p) = E[p \pm 1](\bar{\mathbf{F}}_p) \simeq (\mathbf{Z}/(p \pm 1)\mathbf{Z})^2$. As $p \pm 1$ is even, E has an equation $y^2 = x(x-\alpha)(x-\beta)$ with $\alpha, \beta \in \mathbf{F}_{p^2}^*$. From $E^{(\alpha)} \simeq E_{\beta/\alpha}$ we conclude $\beta/\alpha \in [\lambda]$ and therefore $\lambda \in \mathbf{F}_{p^2}$. For $j \in \{0, 1728\}$, the latter fact follows from an easy calculation.

Therefore we may consider $E_\lambda/\mathbf{F}_{p^2}$. Comparing the list in [14, p. 536] (see also [15]) with the condition $|E_\lambda(\mathbf{F}_{p^2})| \in 4\mathbf{Z}$ leaves us with the cases $|E_\lambda(\mathbf{F}_{p^2})| = (p \pm 1)^2$, so $E_\lambda^{(\alpha)}(\mathbf{F}_{p^2}) \simeq (\mathbf{Z}/(p'-1)\mathbf{Z})^2$ for suitable $\alpha \in \mathbf{F}_{p^2}^*$. Now $p' - 1 \equiv 0 \bmod 4$, which means in particular that $(0,0) \in [2]E_\lambda^{(\alpha)}(\mathbf{F}_{p^2})$. By Lemma 2.1, this implies $-\alpha \in \mathbf{F}_{p^2}^{*2}$. Hence also α is a square in $\mathbf{F}_{p^2}^*$ and thus $E_\lambda \simeq E_\lambda^{(\alpha)}$. ∎

We are now ready to complete the

Proof of Theorem 1.1. First of all, $E \sim E_\lambda$ for some $\lambda \in \mathbf{F}_q \setminus \{0,1\}$ implies $|E(\mathbf{F}_q)| = |E_\lambda(\mathbf{F}_q)| \in 4\mathbf{Z}$ since $E_\lambda(\mathbf{F}_q)$ contains the whole 2-torsion subgroup. Moreover, if q is a square and E_λ is supersingular, then $\phi = [r]$ on $E_\lambda/\mathbf{F}_q$ by Proposition 2.2, and so $|E_\lambda(\mathbf{F}_q)| \neq (r+1)^2$.

To show the opposite direction, we suppose $|E(\mathbf{F}_q)| \in 4\mathbf{Z} \setminus \{(r+1)^2\}$ for the rest of the proof. If E does not have all its 2-torsion rational, then $E(\mathbf{F}_q)$ must contain a point P of order 4. Choose $Q \in E[2](\bar{\mathbf{F}}_p) \setminus \langle [2]P \rangle$. Then $\phi_q(Q) \equiv Q \bmod [2]P$, and so $\tilde{E} = E/\langle [2]P \rangle$ does have rational 2-torsion $\tilde{E}[2](\mathbf{F}_q) = \langle P \bmod [2]P, Q \bmod [2]P \rangle \simeq \mathbf{Z}/2\mathbf{Z} \times \mathbf{Z}/2\mathbf{Z}$, generated by the images of P and of Q in $E/\langle [2]P \rangle$. We therefore may assume that E is given by an equation $y^2 = x(x-\alpha)(x-\beta)$ with $\alpha, \beta \in \mathbf{F}_q^*$. Hence $E^{(\alpha)} \simeq E_\lambda$ with $\lambda := \beta/\alpha$.

Let us first assume that E is supersingular. Once more investigating the list in [14, p. 536] yields either $|E(\mathbf{F}_q)| = q+1$ with non-square q, or $|E(\mathbf{F}_q)| = (r-1)^2$ with q a square. In the first case we have $|E(\mathbf{F}_q)| = |E^{(\alpha)}(\mathbf{F}_q)|$, hence $E \sim E^{(\alpha)}$, which implies the theorem. In the second case, we must have $E \simeq E^{(\alpha)} \simeq E_\lambda$ by Proposition 2.2.

Now suppose E is ordinary. If $E_\lambda^{(\alpha)}$ is Legendre isogenous, the theorem is proven. Otherwise we may assume $E_\lambda[4](\mathbf{F}_q) \simeq \mathbf{Z}/4\mathbf{Z} \times \mathbf{Z}/4\mathbf{Z}$ and $-1 \in \mathbf{F}_q^{*2}$ by Proposition 2.1. Using Rück's theorem [8], we conclude that $E_\lambda \sim E'$ where $E'/\mathbf{F}_q$ is an elliptic curve with $E'[4](\mathbf{F}_q) \simeq \mathbf{Z}/4\mathbf{Z} \times \mathbf{Z}/2\mathbf{Z}$. Clearly, we can choose the coordinates such that E' has an equation $y^2 = x(x-\alpha')(x-\beta')$ with $\alpha', \beta' \in \mathbf{F}_q^*$ and $(0,0) \in [2]E'(\mathbf{F}_q)$. But then $-\alpha' \in \mathbf{F}_q^{*2}$ by Lemma 2.1. Thus, $E' \simeq E_{\lambda'}$ with $\lambda' = \beta'/\alpha'$, and this time $E_{\lambda'}^{(\alpha)}/\mathbf{F}_q$ is Legendre isomorphic according to Proposition 2.1. ∎

3. SUPERSINGULAR LEGENDRE PARAMETERS

From Proposition 2.2, we see that not only the supersingular j-invariants but even the supersingular Legendre parameters are in $\mathbf{F}_{p^2}$. This is well known; compare [3, pp. 94, 97]. The proof of Proposition 2.2 moreover shows that these supersingular Legendre parameters are squares in $\mathbf{F}_{p^2}^*$. One can prove an even stronger result, which also seems to be well known. See

[1, Theorem 1.9A] for a statement of the results in this section; Brock's approach is rather different from the one presented here.

PROPOSITION 3.1. *Let $\lambda \in \mathbf{F}_q \backslash \{0,1\}$ such that E_λ is supersingular. Then $-\lambda \in \mathbf{F}_{p^2}^{*8}$.*

Proof. By Proposition 2.2, we have $\lambda \in \mathbf{F}_{p^2}$ and $E_\lambda(\mathbf{F}_{p^2}) \simeq (\mathbf{Z}/(p'-1)\mathbf{Z})^2$ with $p' := (-1)^{(p-1)/2} p \equiv 1 \bmod 4$. In particular, condition (c) of Proposition 2.1 is satisfied with $q = p^2$, hence $\lambda \in \mathbf{F}_{p^2}^{*2}$. Let us fix square roots $\sqrt{\lambda}, \sqrt{-1} =: i \in \mathbf{F}_{p^2}$. By [12, III, Example 4.5], $E = E_\lambda/\langle(0,0)\rangle$ has an equation $y^2 = x(x + (\sqrt{\lambda}+1)^2)(x + (\sqrt{\lambda}-1)^2)$, so $E_\lambda \sim E \simeq E_{\hat{\lambda}}$ with $\hat{\lambda} := \left(\frac{\sqrt{\lambda}+1}{\sqrt{\lambda}-1}\right)^2$. Because $E_{1-\hat{\lambda}}$ is supersingular, too, we can conclude $1 - \hat{\lambda} = \left(\frac{2i}{\sqrt{\lambda}-1}\right)^2 \sqrt{\lambda} \in \mathbf{F}_{p^2}^{*2}$. This shows that λ is a fourth power in $\mathbf{F}_{p^2}$. Applying this result to $1 - \hat{\lambda}$ instead of λ yields

$$\lambda, \frac{1-\hat{\lambda}}{(1+i)^4} = \frac{\sqrt{\lambda}}{(\sqrt{\lambda}-1)^2} \in \mathbf{F}_{p^2}^{*4}. \qquad (*)$$

The point $P := (\sqrt{\lambda}, i(\lambda - \sqrt{\lambda})) \in E_\lambda(\mathbf{F}_{p^2})$ has order 4, namely $[2]P = (0,0)$. As in the proof of Lemma 2.1, the group homomorphism

$$(x, x-1, x-\lambda) : E_\lambda(\mathbf{F}_{p^2}) \to \mathbf{F}_{p^2}^*/\mathbf{F}_{p^2}^{*2} \times \mathbf{F}_{p^2}^*/\mathbf{F}_{p^2}^{*2} \times \mathbf{F}_{p^2}^*/\mathbf{F}_{p^2}^{*2}$$

has kernel $[2]E_\lambda(\mathbf{F}_{p^2})$ and sends P to $(\sqrt{\lambda}, \sqrt{\lambda}-1, \sqrt{\lambda}-\lambda)$. Together with $(*)$ we obtain the equivalence

$$\begin{aligned} -1 \in \mathbf{F}_{p^2}^{*8} &\Leftrightarrow 16 | p^2 - 1 = (p'-1)(p'+1) \\ &\Leftrightarrow p' \equiv 1 \bmod 8 \Leftrightarrow p \in [2]E_\lambda(\mathbf{F}_{p^2}) \\ &\Leftrightarrow \sqrt{\lambda} - 1 \in \mathbf{F}_{p^2}^{*2} \Leftrightarrow \lambda \in \mathbf{F}_{p^2}^{*8}. \end{aligned}$$

Since we already knew that $\lambda \in \mathbf{F}_{p^2}^{*4}$, the desired result drops out. ∎

Recall from [2, 6] that the supersingular Legendre parameters are exactly the $m := (p-1)/2$ distinct roots of the Deuring polynomial $H_p(x) = (-1)^m \sum_{k=0}^m \binom{m}{k}^2 x^k \in \mathbf{F}_p[x]$. Thus, Proposition 3.1 says that $H_p(-x)$ divides $x^{(p^2-1)/8} - 1$.

Concerning the number $s_p := |\{\lambda \in \mathbf{F}_p : H_p(\lambda) = 0\}|$ of supersingular Legendre parameters in $\mathbf{F}_p$, we have the following. Write $h(-p)$ for the class number of (the ring of integers in) $\mathbf{Q}(\sqrt{-p})$.

PROPOSITION 3.2. *The number s_p of supersingular Legendre parameters in $\mathbf{F}_p$ satisfies*

(a) $s_p = 0$ *if and if* $p \equiv 1 \bmod 4$.
(b) $s_3 = 1$.
(c) *If* $p \equiv 3 \bmod 4$ *and* $p > 3$, *then* $s_p = 3h(-p)$.

In the proof, the following lemma will be used.

LEMMA 3.1. *Assume $p > 3$ and $q \equiv 3 \bmod 4$, and let $E/\mathbf{F}_q$ be an elliptic curve with j-invariant $j(E) \neq 0$. If E is Legendre isomorphic, then there are exactly 3 values of $\lambda \in \mathbf{F}_q \backslash \{0, 1\}$ such that $E \simeq E_\lambda$.*

Proof. Note that $E_\lambda^{(-1)} \simeq E_{1-\lambda}$ and $E_{1/\lambda}^{(-1)} \simeq E_{1-1/\lambda}$ and $E_{1/(1-\lambda)}^{(-1)} \simeq E_{\lambda/(\lambda-1)}$. Assume $j := j(E_\lambda) \neq 0, 1728$ for the moment. Then $[\lambda]$ has 6 elements and, using Lemma 2.2, exactly one from each pair $\{\lambda, 1-\lambda\}$, $\{1/\lambda, 1-1/\lambda\}$ and $\{1/(1-\lambda), \lambda/(\lambda-1)\}$ yields a curve isomorphic to E_λ over $\mathbf{F}_q$.

The remaining case $j = 1728$ corresponds to $\lambda \in \{-1, 2, 1/2\}$. These three values are different since we assume the characteristic to be > 3. The curves E_{-1} and E_2 are obviously isomorphic. Moreover, $E_2^{(2)} \simeq E_{1/2} \simeq E_{1/2}^{(-1)} \simeq E_2^{(-2)}$. Since $q \equiv 3 \bmod 4$, one of $2, -2$ is a square in $\mathbf{F}_q^*$, hence $E_{1/2} \simeq E_2$, and again we find 3 values of $\lambda \in \mathbf{F}_q \backslash \{0, 1\}$ giving the same curve. ∎

Proof of Proposition 3.2. (b) holds because $H_3(x) = -x - 1$. We now assume $p > 3$. Then a supersingular elliptic curve over $\mathbf{F}_p$ has $p + 1$ rational points. For $p \equiv 1 \bmod 4$ this number is not divisible by 4. Therefore, $s_p = 0$ in this case. Since $s_p > 0$ when $p \equiv 3 \bmod 4$ (this follows from $H_p(-1) = 0$ for such p, or alternatively, from the fact that H_p has odd degree when $p \equiv 3 \bmod 4$, while all irreducible factors have degree $\leqslant 2$ by Proposition 2.2), (a) follows.

To prove (c), consider a supersingular elliptic curve $E/\mathbf{F}_p$ with $3 < p \equiv 3 \bmod 4$. Since $\phi^2 = [-p]$ on $E/\mathbf{F}_p$, we have $\mathbf{Z}[\sqrt{-p}] \simeq \mathbf{Z}[\phi] \subseteq \mathrm{End}(E)$. Now $\mathrm{End}(E)$ is commutative (since all $\mathbf{F}_p$-endomorphisms by definition commute with ϕ and $\mathrm{End}(E \otimes \bar{\mathbf{F}}_p)$ has rank 4), and therefore $\mathrm{End}(E) \subset \mathbf{Z}\left[\frac{1-\sqrt{-p}}{2}\right]$. From this, one concludes that $\mathrm{End}(E) \simeq \mathbf{Z}\left[\frac{1-\sqrt{-p}}{2}\right]$, the ring of integers in $\mathbf{Q}(\sqrt{-p})$, precisely when $1 - \phi$ is divisible by 2 in $\mathrm{End}(E)$, which happens if and only if ϕ acts trivially on $E[2](\bar{\mathbf{F}}_p)$, in other

words, if and only if all 2-torsion on E is $\mathbf{F}_p$-rational. In particular, a supersingular $E_\lambda/\mathbf{F}_p$ satisfies $\mathrm{End}(E_\lambda) \simeq \mathbf{Z}\left[\frac{1-\sqrt{-p}}{2}\right]$.

Conversely, if an elliptic curve $E/\mathbf{F}_p$ satisfies $\mathrm{End}(E) \simeq \mathbf{Z}\left[\frac{1-\sqrt{-p}}{2}\right]$, then E is supersingular (the trace of an element of norm p is divisible by p in the latter ring), and by the argument above, there are $\alpha, \beta \in \mathbf{F}_p^*$ such that E can be given by an equation $y^2 = x(x-\alpha)(x-\beta)$. Hence $E \simeq E^{(\alpha)}_{\beta/\alpha} \simeq E^{(-\alpha)}_{1-\beta/\alpha}$. Since $p \equiv 3 \bmod 4$, one of α, $-\alpha$ is a square in $\mathbf{F}_p^*$, and we conclude that E is Legendre isomorphic. Moreover, $j(E) \neq 0$ because otherwise $p \equiv 2 \bmod 3$ by supersingularity, while to have all 2-torsion rational one would need $p \equiv 1 \bmod 3$. Hence Lemma 3.1 applies, and we find precisely 3 values of $\lambda \in \mathbf{F}_p \backslash \{0, 1\}$ for which $E \simeq E_\lambda$.

The conclusion is that the number s_p of supersingular values of $\lambda \in \mathbf{F}_p$ equals 3 times the number of $\mathbf{F}_p$-isomorphism classes of elliptic curves $E/\mathbf{F}_p$ with $\mathrm{End}(E) \simeq \mathbf{Z}\left[\frac{1-\sqrt{-p}}{2}\right]$. By Waterhouse [14, Theorem 4.5] (compare [10, p. 194] where a small correction is given), the latter number equals $h(-p)$. ∎

It is known that $h(-p) > \frac{1}{55}\log(p)$ [5, p. 232; 7, p. 321]. Hence, in particular, Proposition 3.2 implies that for $p \equiv 3 \bmod 4$, the number of $\mathbf{F}_p$-rational zeroes of H_p tends to infinity when $p \to \infty$.

4. SOME STATISTICS CONCERNING LEGENDRE ELLIPTIC CURVES

We will briefly discuss some statistical observations concerning the numbers $|E_\lambda(\mathbf{F}_q)|$. First of all, these are integers $\equiv 0 \bmod 4$, and by the Hasse inequality, they lie in the interval $[q+1-2\sqrt{q}, q+1+2\sqrt{q}]$. Moreover, if an integer $N = q+1-t$ in this interval does *not* occur as the number of points of some elliptic curve over $\mathbf{F}_q$, then $\gcd(t, q) \neq 1$ (see [14, Theorem 4.1]; in fact, this reference for given q even precisely describes the remaining at most 5 values of t with $\gcd(t, q) \neq 1$ for which an elliptic curve over $\mathbf{F}_q$ with N points exists). It follows that there are roughly $\sqrt{q}(1-1/p)$ numbers $N \equiv 0 \bmod 4$ which appear as the number of points of some elliptic curve over $\mathbf{F}_q$. By our main theorem, all but at most one of these appear as the number of points of some $E_\lambda/\mathbf{F}_q$. Since there are $q-2$ elliptic curves $E_\lambda/\mathbf{F}_q$, this implies that 'on average' there are roughly $p\sqrt{q}/(p-1)$ values of $\lambda \in \mathbf{F}_q \backslash \{0, 1\}$ such that $|E_\lambda(\mathbf{F}_q)|$ equals a given occurring N.

If the numbers $|E_\lambda(\mathbf{F}_q)|$ had an average of $q+1$ over all $\lambda \in \mathbf{F}_q \backslash \{0,1\}$, then

$$S(q) := \sum\nolimits_{\lambda \in \mathbf{F}_q \backslash \{0,1\}} |E_\lambda(\mathbf{F}_q)|$$

would equal $\bar{S}(q) := (q-2)(q+1) = q^2 - q - 2$. But this is impossible for $q \equiv 1 \bmod 4$ because then $\bar{S}(q) \equiv 2 \bmod 4$.

PROPOSITION 4.1. $S(q) = \bar{S}(q) + 1 + (-1)^{(q-1)/2}$.

Proof. This can by shown by naively computing

$$\begin{aligned}\tilde{S}(q) &:= |\{(x,y,\lambda) \in \mathbf{F}_q^3 : y^2 = x(x-1)(x-\lambda)\}| \\ &= 2q + |\mathbf{F}_q \backslash \{0,1\} \times \mathbf{F}_q| = q^2,\end{aligned}$$

$$\begin{aligned}S_0(q) &:= |\{(x,y) \in \mathbf{F}_q^2 : y^2 = x^2(x-1)\}| \\ &= 2 + 2|\mathbf{F}_q^{*2} \backslash \{-1\}| = q - (-1)^{(q-1)/2} \text{ and}\end{aligned}$$

$$S_1(q) := |\{(x,y) \in \mathbf{F}_q^2 : y^2 = x(x-1)^2\}| = 2 + 2|\mathbf{F}_q^{*2} \backslash \{1\}| = q - 1.$$

Then $S(q) = q - 2 + \tilde{S}(q) - S_0(q) - S_1(q) = q^2 - q - 1 + (-1)^{(q-1)/2}$. ∎

An alternative method for computing $S(q)$ is by considering the rational elliptic surface $X \to \mathbf{P}^1$ corresponding to the Legendre family over the λ-line. Compare [4, p. 56] for similar calculations. The surface X has fibre $X_\lambda = E_\lambda$ over $\lambda \in \mathbf{F}_q \backslash \{0,1\}$. Over $\lambda = 1$ the fibre X_1 consists of two $\mathbf{P}^1$'s meeting in two rational points. Hence $|X_1(\mathbf{F}_q)| = 2q$. Over $\lambda = 0$ the fibre X_0 also consists of two copies of $\mathbf{P}^1$ meeting in two points; however, these points are rational precisely when -1 is a square in $\mathbf{F}_q$. This implies $|X_0(\mathbf{F}_q)| = 2q + 1 - (-1)^{(q-1)/2}$. Finally, the fibre X_∞ is of Kodaira type I_2^* and $|X_\infty(\mathbf{F}_q)| = 7q + 1$. The Lefschetz trace formula now shows that $|X(\mathbf{F}_q)| = q^2 + 10q + 1$ and hence $S(q) = |X(\mathbf{F}_q)| - |X_0(\mathbf{F}_q)| - |X_1(\mathbf{F}_q)| - |X_\infty(\mathbf{F}_q)| = q^2 - q - 1 + (-1)^{(q-1)/2}$.

5. AN ANALOGUE IN CHARACTERISTIC TWO

For the sake of completeness, we consider the situation in characteristic 2. Let $n \in \mathbf{N}$. For each $\lambda \in \mathbf{F}_{2^n}^*$, we have the elliptic curve $E_\lambda / \mathbf{F}_{2^n}$ given by the equation $y^2 + xy = x^3 + \lambda$. Since $j(E_\lambda) = 1/\lambda$, they are mutually non-isomorphic.

PROPOSITION 5.1. *An elliptic curve $E/\mathbf{F}_{2^n}$ satisfies $|E(\mathbf{F}_{2^n})| \in 4\mathbf{Z}$ if and only if $E \simeq E_\lambda$ for some $\lambda \in \mathbf{F}_{2^n}^*$.*

Proof. Recall that $E/\mathbf{F}_{2^n}$ is ordinary, i.e., $|E(\mathbf{F}_{2^n})| \in 2\mathbf{Z}$, if and only if (after a suitable choice of coordinates) it has an equation $y^2 + xy = x^3 + \beta x^2 + \lambda$ with $\beta \in \mathbf{F}_{2^n}$ and $\lambda \in \mathbf{F}_{2^n}^*$, and then $j(E) = 1/\lambda$ (see [12, Appendix A]). Thus, we may assume that E has such an equation. For $\alpha \in \mathbf{F}_{2^n}$, we denote by $E^{(\alpha)}$ the elliptic curve with equation $y^2 + xy = x^3 + (\alpha + \beta)x^2 + \lambda$. Then $E \simeq E^{(\alpha)}$ if and only if $\mathrm{Tr}(\alpha) = 0$, where Tr denotes the trace from $\mathbf{F}_{2^n}$ to $\mathbf{F}_2$. Otherwise $E^{(\alpha)}$ is a quadratic twist of E and $|E(\mathbf{F}_{2^n})| + |E^{(\alpha)}(\mathbf{F}_{2^n})| = 2^{n+1} + 2 \equiv 2 \bmod 4$. It therefore remains to verify that $|E_\lambda(\mathbf{F}_{2^n})| \in 4\mathbf{Z}$. Treating the point at infinity and $(0, \sqrt{\lambda}) \in E_\lambda(\mathbf{F}_{2^n})$ separately, and dividing the equation by x^2, we obtain $|E_\lambda(\mathbf{F}_{2^n})| = 2 + 2N$ with

$$\begin{aligned} N &= |\{x \in \mathbf{F}_{2^n}^* : \mathrm{Tr}(x + \lambda/x^2) = 0\}| \\ &= |\{x \in \mathbf{F}_{2^n}^* : \mathrm{Tr}(x) = \mathrm{Tr}(\sqrt{\lambda}/x)\}|, \end{aligned}$$

which is odd because $x \mapsto \sqrt{\lambda}/x$ is an involution on $\mathbf{F}_{2^n}^*$ with precisely one fixed point. ∎

Applying the Frobenius isogeny ϕ_2 to E_λ results in the curve E_{λ^2}. Putting $\xi = x$ and $\eta = y + \lambda$, one finds that E_{λ^2} can be given by the equation $\eta^2 + \xi\eta = \xi^3 + \lambda\xi$. For this equation, a result like the one given above can be found in a paper by Schoof and van der Vlugt [11, p. 172].

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